

**IN THE UNITED STATES PATENT AND TRADEMARK OFFICE**

Patent No.: 6,754,639 B2 Issue Date: June 22, 2004  
Serial No.: 09/225,537 Filed: January 4, 1999  
Applicant: Philip Myron Ginsberg  
Title: FIXED INCOME PORTFOLIO INDEX PROCESSOR  
Group Art Unit: 3624  
Confirmation No.: 2363  
Atty. Docket: 92-1021-C2 (CF-21 CON CPA)  
Customer No. 63710

**CERTIFICATE OF CORRECTION UNDER  
37 C.F.R. 1.323 AND M.P.E.P. 1481.03(II)(A)**

Commissioner for Patents  
Office of Patent Publications  
ATTN: Certificate of Correction Branch  
P.O. Box 1450  
Alexandria, VA 22313-1450

**I. SUMMARY**

A Certificate of Correction, as set forth on the attached Form PTO/SB/44, is requested to correct an error to U.S. Patent No. 6,754,639. The requested correction is with respect to 35 U.S.C. 120 priority and in particular, is to correct a failure to make reference to a prior copending application pursuant to 37 C.F.R. 1.78(a)(2). The conditions of 37 C.F.R. 1.323 and M.P.E.P. 1481.03(II)(A) have been met. Accordingly, a Certificate of Correction may be used to correct the error and is respectfully requested.

## **II. THE TYPE OF CORRECTION PERMITTED**

Patent No. 6,754,639 currently claims the benefit of U.S. Patent No. 5,774,880 as a continuation. As set forth on the attached Form PTO/SB/44, Patent No. 6,754,639 is being corrected to also claim, under 35 U.S.C. 120,

- (1) the benefit of U.S. Patent No. 5,857,176 as a continuation,
- (2) which in turn claims the benefit of Patent No. 5,774,880 as a divisional.

In other words, Patent No. 5,857,176 was mistakenly omitted from the chain of priority.

Because application No. 09/225,537, from which Patent No. 6,754,639 issued, was filed on January 4, 1999, M.P.E.P. 1481.03(II)(A), rather than M.P.E.P. 1481.03(II)(B), applies. Per M.P.E.P. 1481.03(II)(A) (page 1400-93), for an application filed prior to November 29, 2000, a Certificate of Correction can be used, with respect to 35 U.S.C. 120 priority, to correct “the failure to make reference to a prior copending application pursuant to 37 C.F.R. 1.78(a)(2).”

## **III. THIS PATENT MEETS ALL NECESSARY CONDITIONS**

The conditions of 37 C.F.R. 1.323 and M.P.E.P. 1481.03(II)(A) have been met. Accordingly, a Certificate of Correction can be used to correct Patent No. 6,754,639 to:

- (1) claim the benefit of Patent No. 5,857,176 as a continuation,
- (2) which in turn claims the benefit of Patent No. 5,774,880 as a divisional.

### **a. Conditions of 37 C.F.R. 1.323**

Per 37 C.F.R. 1.323 and M.P.E.P. 1481 (pages 1400-88 to 1400-89), the conditions for a Certificate of Correction are:

- (A) the mistake, for which correction is sought, must be “of a clerical nature,” “of a typographical nature,” or “a mistake of minor character.”
- (B) the correction must not involve changes which would “constitute new matter” or “require reexamination.”
- (C) the mistake must have “occurred in good faith.”

Conditions (A) and (B) are met given that M.P.E.P. 1481.03(II)(A) indicates that a Certificate of Correction can be used to correct “the failure to make reference to a prior copending application pursuant to 37 C.F.R. 1.78(a)(2).”

Condition (C) is also met in that the mistake occurred in good faith. Specifically, application No. 09/225,537, from which Patent No. 6,754,639 issued, was filed on January 4, 1999. Patent No. 5,774,880 (of which the benefit is currently claimed) issued on June 30, 1998 while Patent No. 5,857,176 (of which the benefit claim was mistakenly omitted) issued on January 5, 1999.

Application No. 09/225,537 was filed about six months after the issuing of Patent No. 5,774,880 and was filed one day prior to the issuing of Patent No. 5,857,176. Given the relative dates, it is submitted that application No. 09/225,537 was filed prior to the issuing of Patent No. 5,857,176 to maintain the chain of priority, but the benefit claim to this patent was mistakenly omitted. Accordingly, it is submitted that the mistake occurred in good faith.

**b. Conditions of M.P.E.P. 1481.03(II)(A)**

Per M.P.E.P. 1481.03(II)(A) (page 1400-93 to 1400-94), the conditions under which a Certificate of Correction can be used, with respect to 35 U.S.C. 120 priority, to correct “the failure to make reference to a prior copending application pursuant to 37 C.F.R. 1.78(a)(2)” are:

- (A) “for 35 U.S.C. 120 priority, all requirements set forth in 37 CFR 1.78(a)(1) must have been met in the application which became the patent to be corrected;
- (B) for 35 U.S.C. 119(e) priority, all requirements set forth in 37 CFR 1.78(a)(3) must have been met in the application which became the patent to be corrected; and
- (C) it must be clear from the record of the patent and the parent application(s) that priority is appropriate.”

Condition (A) is met in that all requirements as set forth in the version of 37 C.F.R. 1.78(a)(1) that was in effect as of November 29, 2000 were met in application No. 09/225,537, from which Patent No. 6,754,639 issued:

- Copendency: Patent No. 5,857,176 issued on January 5, 1999 and was therefore pending as an application upon the filing of application No. 09/225,537, which was filed on January 4, 1999.
- Common Inventor: Patent No. 6,754,639/application No. 09/225,537, Patent No. 5,857,176, Patent No. 5,774,880, and application No. 07/897,377 (to which each patent claims benefit) each names Philip Myron Ginsberg as the inventor.
- Claimed invention disclosed as provided by 35 U.S.C. 112: It is submitted that Patent No. 5,857,176, Patent No. 5,774,880, and application No. 07/897,377 disclose the invention claimed in Patent No. 6,754,639/application No. 09/225,537 in the manner provided by the first paragraph of 35 U.S.C. 112.
- Prior patents/applications were complete as set forth in 37 C.F.R. 1.51(b): At the time of filing application No. 09/225,537, Patent No. 5,857,176 was ready to issue and Patent No. 5,774,880 had already issued. Accordingly, at the time of filing application No. 09/225,537 it is submitted that Patent No. 5,857,176, Patent No. 5,774,880, and application No. 07/897,377 were complete as set forth in 37 C.F.R. 1.51(b).

It is also noted that Patent No. 5,857,176 currently claims the benefit of Patent No. 5,774,880 as a divisional. Accordingly, the chain of priority of Patent No. 6,754,639 back to Patent No. 5,774,880 and application No. 07/897,377 is maintained.

Condition (B) is met because there is no 35 U.S.C. 119(e) priority.

Regarding condition (C), submitted herewith is a copy of the cover page of Patent No. 6,754,639, Patent No. 5,857,176, and Patent No. 5,774,880 and a copy of the filing receipt of application No. 07/897,377. It is submitted that from the cover pages and filing receipt it is clear that the correction to the priority claim of Patent No. 6,754,639 is appropriate.

#### **IV. CONCLUSION**

Prompt issuance of the Certificate of Correction is respectfully requested.

Kindly charge the fee of \$100 for the Certificate of Correction as required by 37 C.F.R.  
§ 1.20(a) to Deposit Account No. 50-3938. Kindly charge any additional fee that may be  
required, or credit any surplus, to Deposit Account No. 50-3938.

Respectfully submitted,

March 8, 2007  
Date

/Dean P. Alderucci/  
Dean P. Alderucci  
Reg. No. 40,484  
Assignee of Record  
(212) 728-9757 Fax

## UNITED STATES PATENT AND TRADEMARK OFFICE CERTIFICATE OF CORRECTION

PATENT NO : 6,754,639  
APPLICATION NO. : 09/225,537  
DATED : June 22, 2004  
INVENTOR(S) : Philip Myron Ginsberg

It is certified that an error appears or errors appear in the above-identified patent and that said Letters Patent is hereby corrected as shown below:

On the cover page, replace the "Related U.S. Application Data" as follows:

-- Continuation of application No. 08/853,931, filed May 9, 1997, now Pat. No. 5,857,176, which is a divisional of application No. 08/396,422, filed Feb. 28, 1995, now Pat. No. 5,774,880, which is a continuation of application No. 07/897,377, filed Jun. 10, 1992, now abandoned. --

Replace col. 1, lines 7-12 as follows:

-- This is a continuation of commonly assigned U.S. patent application Ser. No. 08/853,931, filed May 9, 1997, now U.S. Pat. No. 5,857,176, issued Jan. 5, 1999, which is a divisional of U.S. patent application Ser. No. 08/396,422, filed Feb. 28, 1995, now U.S. Pat. No. 5,774,880, issued Jun. 30, 1998, which is a file wrapper continuation of U.S. patent application Ser. No. 07/897,377, filed Jun. 10, 1992, now abandoned. --

### MAILING ADDRESS OF SENDER:

**Dean P. Alderucci  
CFPH, LLC  
110 East 59<sup>th</sup> Street  
New York, NY 10019**

This collection of information is required by 37 CFR 1.322, 1.323, and 1.324. The information is required to obtain or retain a benefit by the public which is to file (and by the USPTO to process) an application. Confidentiality is governed by 35 U.S.C. 122 and 37 CFR 1.14. This collection is estimated to take 1.0 hour to complete, including gathering, preparing, and submitting the completed application form to the USPTO. Time will vary depending upon the individual case. Any comments on the amount of time you require to complete this form and/or suggestions for reducing this burden, should be sent to the Chief Information Officer, U.S. Patent and Trademark Office, U.S. Department of Commerce, P.O. Box 1450, Alexandria, VA 22313-1450. DO NOT SEND FEES OR COMPLETED FORMS TO THIS ADDRESS. **SEND TO: Attention Certificate of Corrections Branch, Commissioner for Patents, P.O. Box 1450, Alexandria, VA 22313-1450.**

# ABANDONED

SERIAL NUMBER 87/897,377	PATENT DATE	PATENT NUMBER
SERIAL NUMBER 87/897,377	FILING DATE 06/10/92	CLASS 364
SUBCLASS 408	GROUP ART UNIT 2411	EXAMINER BAI

APPLICANTS PHILIP M. GINSBERG, CALABASAS, CA.

\*\*CONTINUING DATA\*\*\*\*\*  
VERIFIED

AB

\*\*FOREIGN/PCT APPLICATIONS\*\*\*\*\*  
VERIFIED

AB

FOREIGN FILING LICENSE GRANTED 06/26/92

Foreign priority claimed 35 USC 119 conditions met	<input type="checkbox"/> yes <input checked="" type="checkbox"/> no	AS FILED	STATE OR COUNTRY CA	SHEETS DRGWS. 6	TOTAL CLAIMS 16	INDEX CLAIMS 3	FILING FEE RECEIVED \$620.00	ATTORNEY'S DOCKET NO. 1453-001
---	---	-------------	---------------------------	-----------------------	-----------------------	----------------------	------------------------------------	--------------------------------------

RODNEY C. HOPGOOD  
HOPGOOD, CALIMAFDE, KALIL  
BLAUSTEIN & JUDLOWE  
60 E. 42ND ST.  
NEW YORK, NY 10165

FIXED INCOME PORTFOLIO DATA PROCESSOR

U.S. DEPT. of COMM., Pat. & TM Office - PTO-458L (rev. 10-78)

PARTS OF APPLICATION  
FILED SEPARATELY

NOTICE OF ALLOWANCE MAILED		PREPARED FOR ISSUE		CLAIMS ALLOWED	
		Assistant Examiner	Docket Clerk	Total Claims	Print Claim
ISSUE FEE		Primary Examiner		DRAWING	
Amount Due	Date Paid			Sheets Drwg.	Figs. Drwg.
		ISSUE CLASSIFICATION		ISSUE BATCH NUMBER	
Label Area		Class	Subclass		

WARNING: The information disclosed herein may be restricted. Unauthorized disclosure may be prohibited by the United States Code Title 35, Sections 122, 181 and 368. Possession outside the U.S. Patent & Trademark Office is restricted to authorized employees and contractors only.



US005774880A

# United States Patent [19]

## Ginsberg

[11] **Patent Number:** **5,774,880**[45] **Date of Patent:** **Jun. 30, 1998**

### [54] **FIXED INCOME PORTFOLIO INDEX PROCESSOR**

[75] **Inventor:** **Philip Myron Ginsberg**, Calabasas, Calif.[73] **Assignee:** **Cantor Fitzgerald & Co., Inc.**, New York, N.Y.[21] **Appl. No.:** **396,422**[22] **Filed:** **Feb. 28, 1995**

### **Related U.S. Application Data**

[63] Continuation of Ser. No. 897,377, Jun. 10, 1992.

[51] **Int. Cl.<sup>6</sup>** ..... **G06F 17/60**[52] **U.S. Cl.** ..... **705/36**[58] **Field of Search** ..... 705/235, 236, 705/237

### **References Cited**

#### **U.S. PATENT DOCUMENTS**

4,674,044	6/1987	Kalmus et al. .
4,722,055	1/1988	Roberts .
4,750,121	6/1988	Halley et al. .
4,752,877	6/1988	Roberts et al. .
4,969,094	11/1990	Halley et al. .
4,975,840	12/1990	DeTore et al. .
5,132,899	7/1992	Fox .

### **OTHER PUBLICATIONS**

Ho, T., *Strategic Fixed-Income Investment*, Chapters 9–10, Dow Jones–Irwin Publications, Homewood, Illinois (1990).  
Leinweber, “Knowledge–Based Systems for Financial Applications,” *IEEE Expert Magazine*, vol. 3, issue 3, 1988.

*Primary Examiner*—Amelia Au

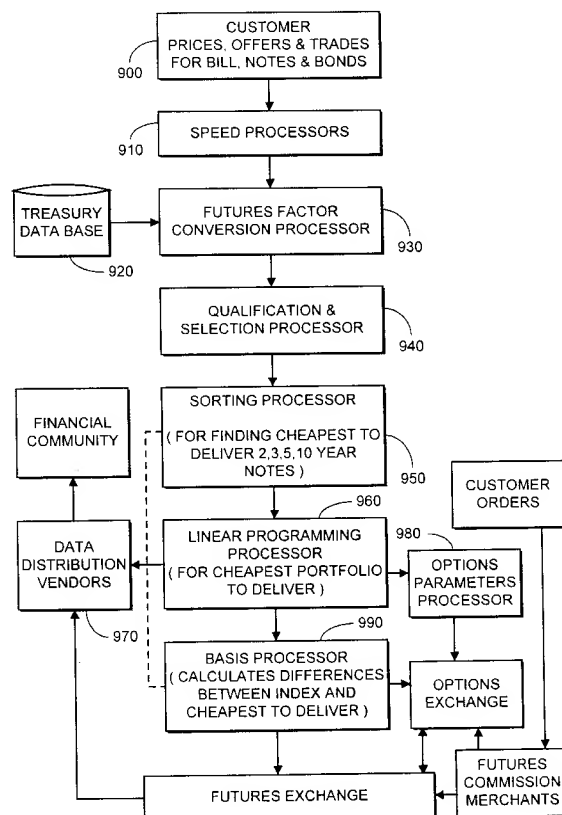
*Attorney, Agent, or Firm*—Hopgood, Calimafde, Kalil & Judlowe, LLP

### [57] **ABSTRACT**

A data processing system receives a continuous stream of real time transactional data regarding market transactions of fixed income securities. The incoming data is qualified and then used to determine the term structure of interest rates based on price information. The system provides linear interpolation techniques to complete an operative data set. This set is updated with current trade data, with term structure shifting using pivot points from newly qualified data. An index value for a pre-select portfolio of securities is then calculated and expressed in terms of price relative to par, yield to maturity and duration.

In a specific implementation using U.S. Treasuries as the monitored security, the index value supports an automated trading function for futures and/or options contracts based on the change in value of the index. The index provides a more accurate barometer of market changes and a more useful tool in measuring portfolio management for plan sponsors.

### **9 Claims, 6 Drawing Sheets**







US005857176A

# United States Patent [19]

## Ginsberg

[11] Patent Number: **5,857,176**  
 [45] Date of Patent: **Jan. 5, 1999**

### [54] FIXED INCOME PORTFOLIO DATA PROCESSOR

[75] Inventor: **Philip Myron Ginsberg**, Calabasas, Calif.

[73] Assignee: **Cantor Fitzgerald & Co., Inc.**, New York, N.Y.

[21] Appl. No.: **853,931**

[22] Filed: **May 9, 1997**

### Related U.S. Application Data

[62] Division of Ser. No. 396,422, Feb. 28, 1995, Pat. No. 5,774,880, which is a continuation of Ser. No. 897,377, Jun. 10, 1992, abandoned.

[51] Int. Cl.<sup>6</sup> ..... **G07B 17/60**

[52] U.S. Cl. .... **705/36**

[58] Field of Search ..... 235/379; 340/825.26, 340/825.27; 705/35, 36

### References Cited

#### U.S. PATENT DOCUMENTS

4,674,044	6/1987	Kalmus et al.	364/408
4,722,055	1/1988	Roberts	364/408
4,750,121	6/1988	Halley et al.	364/408
4,752,877	6/1988	Roberts et al.	364/408

4,969,094	11/1990	Halley et al.	364/408
4,975,840	12/1990	DeTore et al.	364/401
5,132,899	7/1992	Fox	364/408
5,744,880	6/1998	Ginsberg	705/36
5,774,881	6/1998	Friend et al.	705/36

### OTHER PUBLICATIONS

X. Ho, T., *Strategic Fixed-Income Investment*, Chapters 9-10, --Dow Jones-Irwin Publications, Homewood, Illinois (1990), pp. 121-169.

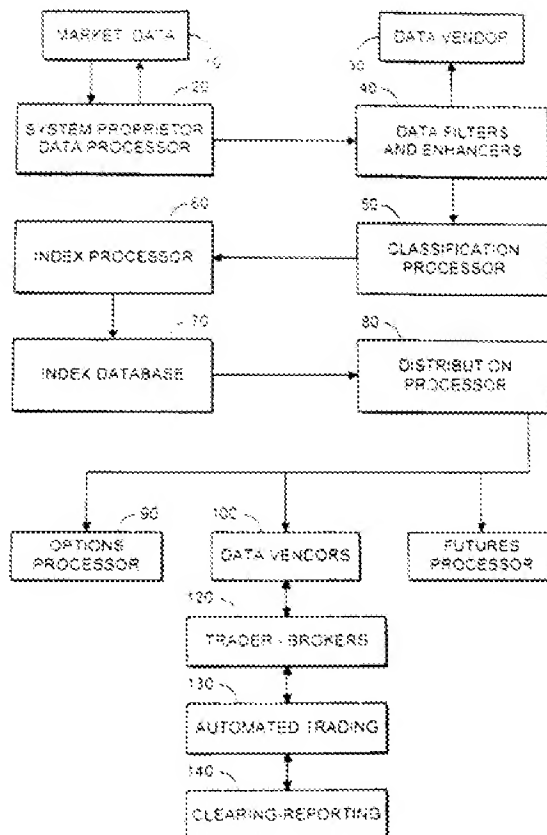
Primary Examiner--Edward R. Cosimano

Attorney, Agent, or Firm--Hopgood, Calimafde, Kalil & Judlowe

### [57] ABSTRACT

A data processing system receives a continuous stream of real time transactional data regarding market transactions of fixed income securities. The incoming data is qualified and then used to determine the term structure of interest rates based on price information. The system provides linear interpolation techniques to complete an operative data set. This set is updated with current trade data, with term structure shifting using pivot points from newly qualified data. An index value for a pre-select portfolio of securities is then calculated and expressed in terms of price relative to par, yield to maturity and duration.

11 Claims, 6 Drawing Sheets





US006754639B2

(12) **United States Patent**  
**Ginsberg**(10) **Patent No.:** **US 6,754,639 B2**  
(45) **Date of Patent:** **\*Jun. 22, 2004**(54) **FIXED INCOME PORTFOLIO INDEX  
PROCESSOR**(75) Inventor: **Philip Myron Ginsberg**, Calabasas, CA  
(US)(73) Assignee: **CFPH, LLC**, New York, NY (US)

(\*) Notice: This patent issued on a continued prosecution application filed under 37 CFR 1.53(d), and is subject to the twenty year patent term provisions of 35 U.S.C. 154(a)(2).

Subject to any disclaimer, the term of this patent is extended or adjusted under 35 U.S.C. 154(b) by days.

This patent is subject to a terminal disclaimer.

(21) Appl. No.: **09/225,537**(22) Filed: **Jan. 4, 1999**(65) **Prior Publication Data**

US 2002/0019789 A1 Feb. 14, 2002

**Related U.S. Application Data**

(63) Continuation of application No. 08/396,422, filed on Feb. 28, 1995, now Pat. No. 5,774,880, which is a continuation of application No. 07/897,377, filed on Jun. 10, 1992, now abandoned.

(51) Int. Cl.<sup>7</sup> ..... **G06F 17/60; G06F 15/21; G07B 17/60**(52) U.S. Cl. .... **705/36; 364/408**(58) Field of Search ..... **705/36, 35, 4; 364/408**(56) **References Cited****U.S. PATENT DOCUMENTS**

4,334,270 A \* 6/1982 Towers ..... 705/36

4,566,066 A \* 1/1986 Towers ..... 705/36  
4,674,044 A 6/1987 Kalmus et al.  
4,722,055 A 1/1988 Roberts  
4,750,121 A 6/1988 Halley et al.  
4,752,877 A \* 6/1988 Roberts et al. .... 705/35  
4,903,201 A 2/1990 Wagner ..... 364/408  
4,969,094 A 11/1990 Halley et al.  
4,975,840 A 12/1990 DeTore et al.  
5,132,899 A 7/1992 Fox

(List continued on next page.)

**FOREIGN PATENT DOCUMENTS**EP 04 434 877 A1 7/1991  
EP 0573991 \* 9/1993 ..... G06F/15/30**OTHER PUBLICATIONS**"Parsimonious Modeling of the Yield Curve" — Nelson, C & Sigel A. *The Journal of Business* — University of Chicago vol. 60 No. 4 (Oct., 1987) (pp 473–489).\*

Chance, Don "Intro. to Derivatives" (4th ed) 1989.\*

D. Leinweber, 'Knowledge-Based Systems for Financial Applications' 1988, p. 18–31, vol. 3 No. 3, I.E.E.E. Expert, New York, NY.

T. M. Patel and G. E. Kaiser, 'The SPLENDORS Real Time Portfolio Management System', Oct. 1991, p. 73–78, Proceedings of the First Int'l Conference of Artificial Intelligence on Wall Street, NY, NY.

(List continued on next page.)

*Primary Examiner*—Geoffrey Akers(74) *Attorney, Agent, or Firm*—Fish & Neave; Joel Weiss(57) **ABSTRACT**

A data processing system receives a continuous stream of real time transactional data regarding market transactions of fixed income securities. The incoming data is qualified and then used to determine the term structure of interest rates based on price information. The system provides linear interpolation techniques to complete an operative data set. This set is updated with current trade data, with term structure shifting using pivot points from newly qualified data. An index value for a pre-select portfolio of securities is then calculated and expressed in terms of price relative to par, yield to maturity and duration.

**49 Claims, 6 Drawing Sheets**